Modelling temporal and spatial features of collaboration network

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The collaboration network is an example of a social network which has both non-trivial temporal and spatial dependence. Based on the observations of collaborations in Physical Review Letters, a model of collaboration network is proposed which correctly reproduces the time evolution of the link length distributions, clustering coefficients, degree distributions and assortative property of real data to a large extent.

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I. INTRODUCTION

Ever since the discovery of small world effect in a variety of networks [1], study of real world networks and their theoretical modelling have generated tremendous activity. A network is equivalent to a graph and is characterised by the links which connect pairs of nodes. Based on observations and theoretical arguments, it has been established that factors like preferential attachment, duplication, geographical distance, aging etc. are responsible in determining the connectivity in many real world networks [2].

A scientific collaboration network is an example of a social network [3] in which the scientists are the nodes and a link is established between two scientists if they co-author a paper. Scientific collaboration networks of different types have been studied in detail for quite a few real databases [4, 5, 6, 7]. The average shortest distance in these networks turns out to be of the order of $\log(N)$, where N is the total number of authors in these networks indicating that they form small world networks. In fact, in [6], the data indicated that the average shortest distance might as well decrease with N when N is allowed to vary. The degree distribution has a power law tail for many of the data bases, especially when the average degree is quite high, e.g., in the MEDLINE data [4]. When the average degree is quite small, e.g., in the hep-th database, there is apparently an exponential cutoff. There could also be two regimes of power law behaviour as argued in [6]. The clustering coefficient for collaboration networks is usually quite high as any collaboration involving more than two authors will invariably contribute to the clustering coefficient [2]. Collaboration networks are also known to have a positive assortativity [3, 8].

Modelling of the collaboration network has been attempted in several studies [9] assuming a scheme where nodes are added regularly and they get attached to the existing nodes obeying a definite rule. In these models, the effect of time and geographical distances are usually ignored. Recent research has shown, on the other hand, that geographical distance is a major factor determining scientific collaborations within or across countries [10, 11, 12, 13]. The question of distance dependence of links in real Euclidean networks has been addressed in several other real world networks [14, 15, 16, 17, 18]. In collaboration networks, the link lengths are also expected to depend on time. In earlier times, collaborations were largely limited between scientists located close to each other, as it required face to face interactions to a considerable extent. The cost and inconvenience of communication and travelling was largely responsible for collaborations taking place locally in majority of cases. With the communication undergoing rapid improvement in the form of e-mails, electronic file transfer, fax, telephone etc., much larger number of long distance collaborations have been possible in more recent times.

Thus it is expected that if the link length distributions in a scientific collaboration network are calculated at different times, it would show a noticeable change with the probability of large link lengths increasing in time. A few theoretical models of networks have considered links to be distance dependent [19]. A model for collaboration network should in principle contain both distance and time dependent factors. However, one needs to have a quantitative idea of the effect of time and distance in real collaboration networks. The few studies which are available [10, 11, 12, 13], do not give a complete picture. Since collaboration networks can be defined in a variety of ways (e.g., based on a particular journal, based on one or more scientific communities independent of any journal etc.) it is difficult to speak of an absolute picture. In the present study we have attempted to model a particular kind of collaboration network based on our observations of the data of Physical Review Letters (PRL) from the year 1965 to 2005.

In section II we discuss the real world data available so far and report in detail our own observations of the PRL data. In sec III, we discuss the model and in section IV we summarise and discuss the results.

II. REAL WORLD DATA

In [10], the distribution of geographical distances between co-authors was studied restricting the studies to individual countries. The results showed an exponential decrease with distance. The time evolution was not studied in this case. Obviously inter continent or inter country data were not considered here so the link lengths are restricted to a large extent. The data was also up to 1990, when the communication revolution was yet to take shape. In [11], it was shown that the geographical proximity has the greatest impact on transnational collaborations when compared to other (thematic and socio-economic) factors. In [12], the link geographical distance between Economists sharing publications was considered as an example to support a general model of social network in the background of technological advancement. Publications which had at least one collaborator from the US were considered only and data for the first two authors of each paper were taken. The distance factor was also coarse grained. It was indeed found that individual separations decrease with time. However, the exact behaviour of the distribution of link lengths was not presented possibly because of the restricted nature of the data. In [13], it was concluded that improvement of communication alone cannot help in long distance collaborations as there are other factors involved.

To obtain the link length distribution in a scientific collaboration network, one should, in principle, take the network of collaborators of the particular type one is interested in (e.g., physicists, economists or maybe even more specialised, like only condensed matter physicists) and calculate the geographical distances separating them at the time of a collaboration. However, it is more convenient to take a journal based data as has been done previously in many studies. We have therefore taken sample papers (at least 200 for each year for nine different years between 1965 to 2005) randomly from the Physical Review Letters. The task is then to calculate the pairwise geographical distance between the host institutes of the authors coauthoring a paper. However, since these addresses span the whole world, this involves data over a wide range. Also, the within city and within institute/university distances are not readily available. We have therefore obtained the distance distribution in an indirect and coarse grained way which is described in the following.

To author X in a paper we associate the indices x_1, x_2, x_3 and x_4 (x_i's are integers) which represent the University/Institute, city, country and continent of X respectively. Similar indices y_1, y_2, y_3 and y_4 are defined for author Y. If, for example, authors X and Y belong to the same institute, $x_i = y_i = 1$ for all i. On the other hand, if they are from different countries but the from same continent, $x_4 = y_4$ but $x_i \neq y_i$ for $i < 4$. We find out for what maximum value of k, $x_k \neq y_k$. The distance between X and Y is then $l_{XY} = k + 1$. If $x_i = y_i$ for all values of i it means $l_{XY} = 1$ according to our
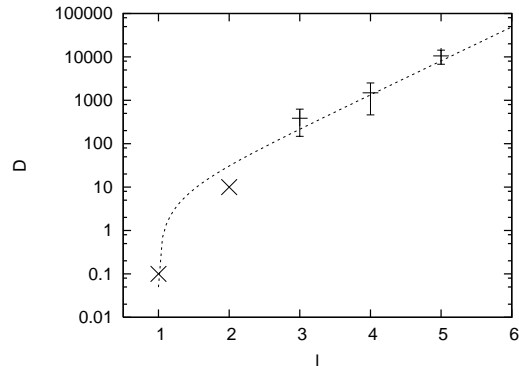

FIG. 1:   Relation between actual distance D (in km) and coarse grained distance l. The data for $l = 3, 4$ and 5 are from real distances averaged over 50 to 100 data and for $l = 1$ and $l = 2$, we assume some realistic average values of 0.1 km and 10 km (shown by $\times$ symbols) respectively. The data fits fairly well to $1.5 \exp(1.8l) - 10$.

convention. As an example, one may consider the paper PRL **64** 2870 (1990), which features 4 authors. Here authors 1 and 2 are from the same institute in Calcutta, India, and are assigned the variables 1, 1, 1, 1. The 3rd author belongs to a different institute in Calcutta and therefore gets the indices 2, 1, 1, 1. The last author is from an institute in Bombay, India, and is assigned the variables 3, 2, 1, 1. Hence the pairwise distances are: $l_{12} = 1, l_{13} = l_{23} = 2, l_{14} = l_{24} = l_{34} = 3$. The pair-wise distances l gives the distribution $P(l)$ of the distance between two collaborating authors. We have also defined a distance factor d for each paper where d is the average of the pair-wise distances of authors coauthoring that paper. The corresponding distribution $Q(d)$ has also been computed. In the above example, the average $d = 2.333$. Note that in $P(l)$, the fact that l_{12}, l_{13} and l_{23} are obtained from a single collaboration act is missing. Hence, in a sense, $Q(d)$ takes care of the correlation between the distances. Let us call $Q(d)$ the correlated distance distribution. Defining the distances in this way, the values of l are discrete while the d values have a continuous variation. For papers with two authors, the two distributions are identical but will be different in general.

In order to show that our coarse graining of distances is consistent with the actual distances, we have picked up cities at random and plotted the real distance D against the coarse grained distance l in Fig. 1. Real data is available for $l = 3, 4$ and 5 [20] only as $l = 1$ and 2 correspond to within institute and within city distances respectively. For these two l values, we have assumed realistic average values of D, e.g., $D \sim 0.1$km for $l = 1$ and $D \sim 10$ km for $l = 2$ and shown in the same plot. We find that there is indeed a correlation between D and l. With only such a few points, it is difficult to ascertain the exact behaviour of D with l, $D \sim \exp(\alpha l^\beta)$ with $\beta \sim 1$ could be a possible fit as shown in the figure.
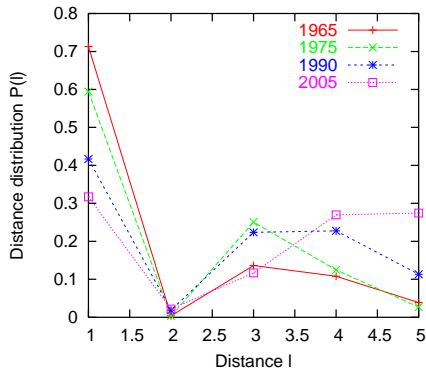
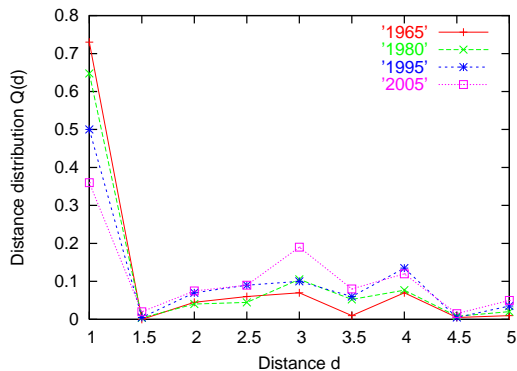FIG. 2: Distance distribution $P(l)$ as function of distance l for different years.

FIG. 3: Correlated distance distribution $Q(d)$ vs distance d plot for different years are shown.
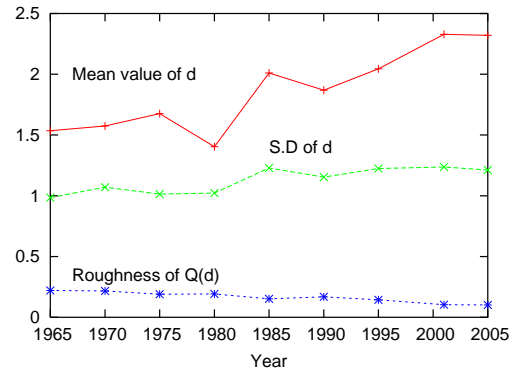

FIG. 4: The mean value and standard deviation of distances d increase with time while the roughness of the distance distribution $Q(d)$ shows a steady decrease.

We have made exception for USA authors since it is a big country comparable in size to Europe which consists of many countries. (Of course there are other big countries in the world but majority of contributions to PRL are from the USA and Europe.) Thus two authors belonging to, say, Kentucky and Maryland will have different country indices, i.e., $x_3 \neq y_3$.

Some papers like the experimental high energy physics ones typically involve many authors and many institutes. We have considered an upper bound, equal to 20, to the number of institutes and no bound for the number of authors. In case of multiple addresses, only the first one has been considered.

In Figs. 2 and 3, the distributions $P(l)$ and $Q(d)$ are shown. The two distributions have similar features but differ in magnitude, more so in recent years, when the number of authors is significantly different from two in many papers.

Both the distributions $P(l)$ and $Q(d)$ are non monotonic and have the following features:
1. A peak at l or $d = 1$
2. A sharp fall at around l or $d = 2$ and a subsequent rise. The fall becomes less steep in time.

The feature of a secondary hump is similar to that obtained for internet and airlines flights networks [15].
3. Even for the most recent data, the peak at nearest neighbour distances is quite dominant. However, with the passage of time, the peak value at nearest neighbour distances shrinks while the probability at larger distances increases.

We have made a detailed analysis of $Q(d)$, the correlated distance distribution. In Fig. 4, we present the results. The mean increases appreciably in consistency with our idea that with the progress of time there will be more collaborations involving people working at a distance. The fluctuation also shows an increase, although its increase is not that remarkable since the total range of interaction remains fixed in our convention. If collaborations were really distance independent, the distributions $Q(d)$ and $P(l)$ would have looked flat. We have estimated the deviation of $Q(d)$ from a flat distribution by calculating its "roughness" R_Q defined as $\sqrt{\langle (Q(d) - \bar{Q}(d))^2 \rangle}$ where $\bar{Q}(d)$ is the mean value of $Q(d)$. R_Q shows a decrease with time which is approximately linear.

The above results imply that even with the communication revolution, most collaborations take place among nearest geographical neighbours. The drop near $d = 2$ maybe justified from the fact that in most cities one has only one university/institute and when one collaborates with an outsider, she or he belongs to some other city or country in most cases. There is some indication that in the not too distant future collaborations will become almost distance independent as in Fig. 4, R_Q seems to vanish at around 2040 when extrapolated. This will mean that the collaboration network takes the nature of a random network where any two nodes have a finite probability of being connected. It may also happen that R_Q saturates to a finite value in the coming years, and perhaps it is too early to predict anything definite.

III. MODEL OF COLLABORATION NETWORK

In this section we present a model of the collaboration network in which spatial and temporal effects are involved. The aim is to find out the appropriate scheme by which the links are formed in the network such that the observed results are reproduced. We have taken a two dimensional space where nodes (authors) can occur randomly and each node is assigned coordinates x_1, x_2 where $0 \leq x_i \leq 1$. Initially we start with a few nodes with a probability p_0 to have a link with each other. At each time step, one new node is introduced. The links are then formed according to the scheme mentioned below:

(a) The new node will get attached to its nearest neighbour (Euclidean) with certainty.

(b) It then forms links with probability p to the neighbours of its nearest neighbour.

(c) It also gets attached to the other existing nodes with probability q.

In both steps (b) and (c), there can be attachment to more than one node in general. In step (a), distance dependence has been incorporated. Step (b) is to ensure that there is a high clustering. Step (c) has been taken to incorporate the connections with neighbours at arbitrary distances. To keep the model simple, we do not allow new links to form between the older nodes. Notice that p_0 is taken only to ensure that a connected network is formed and its value should be kept small. The distance dependence in this model is incorporated by the fact that a new node always gets a link with its immediate neighbour. This is motivated by the behaviour of the real data. (In reality, this may be interpreted as a new research scholar getting involved in a collaboration with her/his supervisor almost with certainty.) Since the distance distributions change in time, one must also incorporate a time dependence in the linking scheme of the model. p and q are the factors which may be time dependent. However, in the spirit of the results obtained, it is reasonable to assume that the time dependence of q is more significant and therefore we make q time dependent and keep p time independent in the minimal model. We take $q = q_0 t$ where t is the discrete time. Time dependent probability to connect to any existing node has been considered somewhat similarly earlier in a model of protein interaction network [21].

The time dependence in q ensures two factors: (i) as time progresses, a new node gets more links and (ii) since these are distance-independent, collaborations with distant neighbours increase with time. Both these are close to reality. In this simple model, we also have only two-author collaborations. Typically, in most Physics papers, the number of co-authors vary between 2 and 4 [4]. We have checked from the real data that the distance distribution for papers with two authors is qualitatively very similar to the total distribution (i.e., with any number of authors) and therefore it is sufficient to consider two-author collaborations only in the model network. Obvi-

ously, $P(l)$ and $Q(d)$ are indistinguishable now.

The choice of q in the form $q = q_o t$ obviously puts a restriction on the size of the system simulated as $q_0 N$ should be sufficiently less than 1. Rather than explore the whole parameter space, we have attempted to find at least one set of values of p, q_0 and N that would be realistic and also have the observed properties of a collaboration network. The parameters have been initially chosen such that the network shows the proper spatial and temporal properties of the link length distribution, since that was the chief objective of the present work. Next, we have verified that the other properties are also well reproduced with this specific choice. These values are $q_0 = 10^{-6}$, $p = 0.3$ and $N \sim O(10^3)$. We report the detailed results in the following subsections.

A. Distance distributions

In this subsection the simulation results for the link length distribution is presented. We also state briefly the reason behind the choice of the values of the parameters used in the simulations here.

During the evolution of the network, the Euclidean distances between each pair of nodes which share a link are noted. In order to verify the behaviour of the distance distribution at different times, we have identified a specific number of iterations (nodes added) N_0 with a test time period, which we call a "year". Here we present the results of the simulation of a network with the number of nodes $N = 4N_0$, i.e., for 4 consecutive years. For each period of N_0 iterations (or one year), the distance distributions are separately calculated (i.e., not cumulatively) to compare directly with the observed data.

With both p and q equal to zero, the distribution would simply have a power law decrease when nodes get attached to their nearest neighbours only [22]. When $q_0 = 0, N = 2000$ and for finite values of p up to approximately 0.5 the distance distribution shows similarity with the observed data in the sense that there is a peak at small distances followed by a hump. This is observed for all the four sets of N_0 iteration steps corresponding to the first, second, third and fourth years (see Fig. 5). However, contrary to the observed data, the probability at larger distances does not increase in the later years. This data, in order to have correspondence with Fig. 2 and 3, should be a presented in a log-linear plot (as $l \propto \log(D)$). However, we find that when the data is presented in this way, the probability at larger distances are too small to be visible and therefore we have shown the log-log plot. This is another evidence that this model is not the proper one.

For $p > 0.5$, the distribution becomes too flat to agree with the observed data for any year. Hence we try with values of p less than 0.5 and $q_0 \neq 0$. With the same value of $N_0, p = 0.3$ and $q_0 = 1.0 \times 10^{-6}$, we indeed
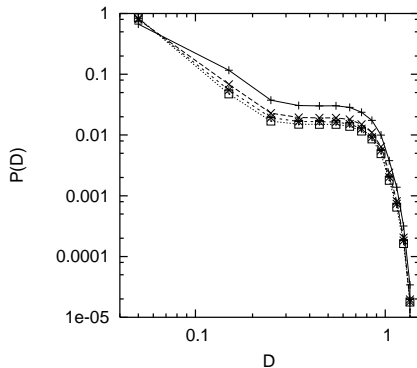
FIG. 5: Distance distribution from the simulation data with $q = 0$. Here the data for four different "years" are shown (see text); earliest year data shown by + and latest year data by □. Distance D is in arbitrary units.
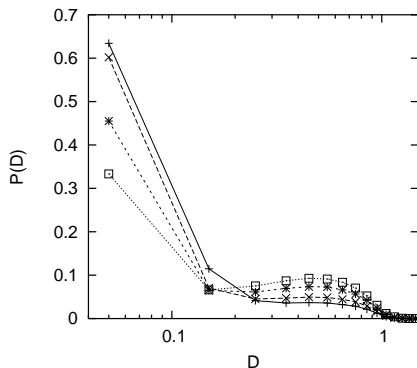

FIG. 6: Same as in Fig 5 with $q_0 = 10^{-6}$ presented in a log-linear plot. Earliest year data are shown by + and latest year data by □. The data show good agreement with that of Figs. 2 and 3.

find that the behaviour of the different years reflects the actual behaviour observed in the PRL data (Fig. 6). Here, one can also present the data in the desired form, i.e., a log-linear plot with the probabilities at large distances becoming significantly larger compared to the case of $q_0 = 0$. For smaller values of p, the maximum degree becomes much smaller compared to real world networks. Also, making q_0 order of magnitude smaller or larger than 10^{-6} does not improve the quality of consistency with observed data. Having obtained the optimal set of parameter values at $p = 0.3$ and $q_0 = 1.0 \times 10^{-6}$, we compute the quantities shown in fig. 4, viz., the mean distance, standard deviation and roughness as functions of time. Here slabs of 250 iterations have been taken to correspond to one year to show a larger number of data points and we find that these show excellent agreement with the observed data (Figs. 4 and 7).
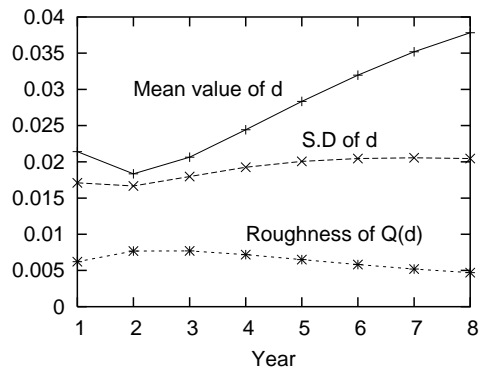

FIG. 7: The mean, standard deviation and roughness (see text) shown as functions of time (in arbitrary units) calculated from the simulation. The results may be compared to that of Fig. 4, obtained from the real database.

B. Small world behaviour

We have studied the behaviour of $\langle s \rangle$, the average shortest path (i.e., the chemical distance) in the network as it grows in size. The behaviour of $\langle s \rangle$ is shown in Fig. 7 as a function of the number of nodes, or equivalently time. We find that while it is of the order of $\log(N)$ it shows a non-monotonic behaviour with N. $\langle s \rangle$ increases initially with N, reaches a peak and then decreases with N. The decrease with N is consistent with the result in [6] where a similar result was noted. The decrease maybe attributed to the fact that the number of edges in the network increases with time in an accelerated manner such that the average degree increases as the network grows in size. This is verified by noting the average degree $\langle k \rangle$ as a function of N (Fig. 7). It indeed shows a slow linear increase in time agreeing to the behaviour seen in collaboration networks as reported earlier [6]. Note that if we go on increasing the system size, non-linearity may occur in the behaviour of $\langle k \rangle$. However, such an increase is unphysical due to many reasons. This will be discussed in detail in the following section.

C. Clustering coefficient

The clustering coefficient $\langle C \rangle$ has been calculated by taking the average clustering coefficient of the individual nodes given by

$$C_i = \Sigma_{j_1,j_2} \frac{2}{k_i(k_i+1)} a_{j_1 j_2}, \qquad (1)$$

where k_i is the degree of node i and $a_{j_1 j_2} = 1$ if nodes j_1 and j_2 are connected and zero otherwise. In social networks the clustering coefficients are usually quite high, more so for the scientific collaboration network. Here, however, we do not find such large values as we have
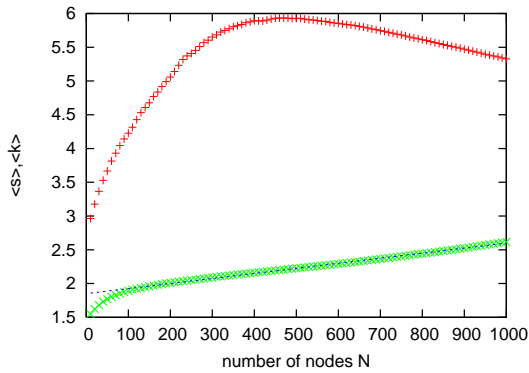
FIG. 8: The shortest path $\langle s \rangle$ (upper curve) and the average degree $\langle k \rangle$ (lower curve) as functions of the number of nodes N (or equivalently time) are shown. $\langle k \rangle$ has been fitted to a form $a + bN$, where $a = 1.85$ and $b = .75 \times 10^{-3}$
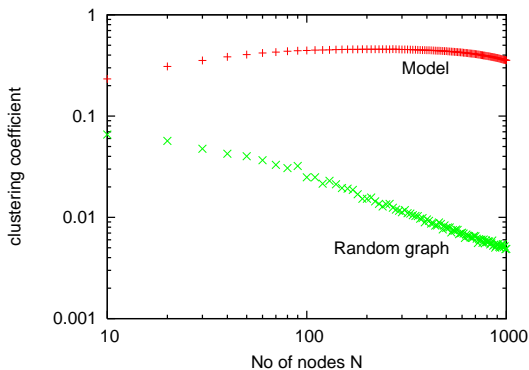

FIG. 9: The average clustering coefficient for the present model (upper curve) and the corresponding random graph (lower curve) as functions of the number of nodes N (or equivalently time) are shown.

restricted to collaborations between two authors only. However, comparing with the corresponding random network, we do find that they are much higher. In Fig. 8, we have shown the variation of $\langle C \rangle$ as a function of time for both the model network and the corresponding random network. It shows a slow decrease during later times. This is again consistent with the results of [6]. This may be related to the observation in [12] where it was shown that while average geographical distance between individual agents decrease, the group or cluster activity decreases. Decrease of clustering coefficient with time implies the tendency of the network to become random. However, since in reality, more than two author collaborations tends to get higher with time this may not actually be the case after all.
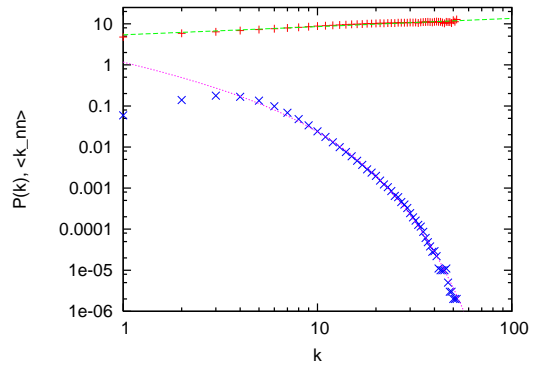

FIG. 10: Degree distribution $P(k)$ (lower curve) and $\langle k_{nn} \rangle$ (upper curve), the assortativity measure, are shown from the simulation of the model. $P(k)$ is fit to the form $k^{-1.} \exp(-k/5.6)$ while $\langle k_{nn} \rangle$ is fitted by $5.4k^{0.2}$ (shown by dashed curves).

D. Degree Distribution

Degree distribution is an important property of networks as it determines its behaviour in many respects.

Here we have calculated the degree distribution for the simulated model and plotted it in Fig. 10.

The degree distribution has a peak, and is quite similar to that observed in [4] for some specific databases like the cond-mat and hep-th as its decay fits to the following form

$$P(k) \sim k^{-c} \exp(-k/k_0), \qquad (2)$$

with $k_0 \sim 5.6$ and $c \sim 1.0$. The value of c compares very well with that of the observed ones for several databases (e.g., $c = 1.1$ for both cond-mat and hep-th), while k_0 is fairly close to the values obtained for cond-mat and hep-th which are 15.7 and 9.4 respectively [4].

It maybe mentioned here that the nature of degree distribution depends largely on the particular database under consideration. Our results are closer to that of cond-mat or hep-th databases in which the degree distribution is not a power law. Our model, which allows only two-author collaborations, is not expected to match the data of SPIRES or MEDLINE where collaborations involve a large number of researchers and a power-law degree distribution has been observed.

E. Assortative mixing

The assortativity is also another important property of the collaboration network. Briefly, it is the degree correlation of nodes on either end of a chosen edge. Here we calculate the assortativity by calculating the average degree $\langle k_{nn}(k) \rangle$ of the nearest neighbours of a node with

degree k. The results show a positive assortativity as $\langle k_{nn}(k)\rangle$ clearly increases with k (see Fig. 9). This is again consistent with real world observations that social networks have a positive assortativity [3, 8].

IV. SUMMARY AND DISCUSSIONS

In this paper, we have reported the results of simulating a scientific collaboration network in which both time and space play an important role in the growth of the model network. The results are compared with the observed data of collaboration networks, emphasising on the link length distribution at different times as this is a feature not studied in earlier simulations of the collaboration networks. The results for the link length distribution agree very well with the observation of the collaborative network of Physical Review Letters presented in section II. To test the quality of the model, we have evaluated other network properties for which real data is available in the literature and found reasonably good consistency.

This growing network model does not take into account a few features like the 'death' of nodes, change in position of the nodes, more than two author collaborations and collaborations between nodes already in the network. These features could easily be incorporated in the model at the cost of a few new parameters. We wanted to restrict our model within a few parameters to keep it simple and yet realistic. Keeping only two node collaborations makes our results comparable to some specific databases as far as the degree distribution is concerned (there is an exponential cutoff). All other properties of a collaboration network have been successfully reproduced.

Ignoring death of nodes simply means that generation of the network should remain limited to finite values of N, otherwise the number of links increases in a nonlinear manner. Also, q becomes unrealistically high.

New interactions between old nodes would make the number of publications per "year" very high which is not very realistic. A recent study [7] shows that most authors tend to write papers with their old collaborators with more probability, so that the growth scheme would not be altered much even if one admits such connections and the results should remain more or less the same.

For small distances, $P(l)$ shows a power law decay contrary to the result of [10] where an exponential decay is obtained. Neither the results in [12] nor our results for the PRL data are sufficient to indicate the exact variation of $P(l)$ with l as distances have been coarse grained in both. However, a simple argument leads to the conclusion that the small l behaviour of $P(l)$, presented in Fig. 2, may have a power law decay behaviour. We notice that there is a sharp decrease of $P(l)$ with l for small l which may be assumed to be exponential in nature. We have already argued that real distances scale roughly as $\exp(\alpha l^\beta)$ where β is of the order of unity. In that case, the initial exponential decay of $P(l)$ with l corresponds to a power law decrease with true distances D. In [10],

the data base was differently generated which may be the cause of the discrepancy in the behaviour of $P(D)$ for small D. Our simulations also show a sharp decrease of $P(D)$ with $\log(D)$.

It may be mentioned here that for the real world data, we have coarse grained the distance (according to cities, countries, continents etc.) while no such scheme was taken up for the model. Even then, the link length distribution from the simulation shows reasonably good agreement with the data. The reason is that a new node in the simulation invariably links up with its nearest node, and this nearest node is expected to lie sufficiently 'close' to it (nodes exist randomly all over the space) so the distribution $P(D)$ at small distances gets enriched. The existence of the 'dip' in $P(D)$ in the simulation result can be explained in the following way: we have connections with neighbours at arbitrary distances through steps (b) and (c) (in fact step (c) contributes more towards this). In a Euclidean space, the number of points lying within a shell of thickness dr at a distance r is $2\pi r dr$ in two dimensions. Naturally, the number of such points increases with r, and therefore an increase in $P(D)$ at greater D is possible resulting in a dip in between.

In generating the network here, we could have assumed a form of $P(D)$ as has been done earlier [19] rather than using the scheme described in the beginning of section III. But we have not attempted to do this for two reasons
1. The exact form of $P(D)$ is unknown, neither does it seem to be a simple one.
2. The present scheme, being successful, helps to develop newer insight in the evolution of the collaboration network.

The question may now arise that whether ignoring the distance dependence while constructing a model of collaboration network is justified, which has been done in earlier works. This leads to an intriguing realisation. In the present model, the distance dependence matters for nearest neighbours only. Indeed, even in the present model one can ignore the distance factor when a different perspective is taken. Instead of assuming that a new node is born randomly at any position and that it gets connected to its nearest neighbour, one may suppose that a random node (i.e., the existing nearest neighbour or the parent) has duplicated and the duplicated node (daughter) is always connected to the parent. The daughter node is also connected with probability p to its parent's neighbours and with q to others. This is then simply a non-Euclidean network! Obviously this equivalent non-Euclidean model does not carry any information of the distance dependence but would give us the same values of shortest paths, clustering coefficients, degree distribution and assortativity.

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